# Constant Mean - ARCH Model Results

Dependent Variable: log(Close)

R-squared: 0.000

Mean Model: Constant Mean

Adj. R-squared: 0.000

Vol Model: ARCH

Log-Likelihood: 2846.38

Distribution: Normal

AIC: -5676.77

Method: Maximum Likelihood

BIC: -5634.89

No. Observations: 1386

Date: Mon, Jul 01 2024

Time: 05:45:56

Df Residuals: 1385

Df Model: 1

## Mean Model Parameters

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| coef | std err | t | P>|t| | 95.0% Conf. Int. |  |
| mu | 3.1597 | 3.823e-03 | 826.464 | 0.000 | [ 3.152, 3.167] |

## Volatility Model Parameters

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| coef | std err | t | P>|t| | 95.0% Conf. Int. |  |
| omega | 2.2262e-05 | 6.325e-10 | 3.519e+04 | 0.000 | [2.226e-05,2.226e-05] |
| alpha[1] | 0.9769 | 6.511e-02 | 15.004 | 6.890e-51 | [ 0.849, 1.104] |
| alpha[2] | 0.0000 | 0.106 | 0.000 | 1.000 | [ -0.209, 0.209] |
| alpha[3] | 0.0231 | 8.806e-02 | 0.263 | 0.793 | [ -0.149, 0.196] |
| alpha[4] | 0.0000 | 0.189 | 0.000 | 1.000 | [ -0.371, 0.371] |
| alpha[5] | 0.0000 | 7.197e-02 | 0.000 | 1.000 | [ -0.141, 0.141] |
| alpha[6] | 1.0105e-13 | 8.968e-02 | 1.127e-12 | 1.000 | [ -0.176, 0.176] |

## Covariance Estimator

Covariance estimator: robust